THE Journal OF Futures Markets
Author Index to Volume 13

Adam, B. D., Garcia, P., and Hauser, R. J., Robust Live Hog Pricing Strategies under Uncertain Prices and Risk Preferences, 849

Adkins, L. C., see Krehbiel, T.

Beck, S. E., A Test of the Intertemporal Hedging Model of the Commodities Futures Markets, 223

Bessembinder, H., An Empirical Analysis of Risk Premia in Futures Markets, 611

Briys, E., and Schlesinger, H., Optimal Hedging When Preferences Are State Dependent, 441

Brorsen, B. W., see Venkateswaran, M.

Brorsen, B. W., see Yang, S.-R.

Cakici, N., Chatterjee, S., and Wolf, A., Empirical Tests of Valuation Models for Options on T-Notes and T-Bond Futures, 1

Chance, D. M., and Hemler, M. L., The Impact of Delivery Options on Futures Prices: A Survey, 127

Chatterjee, S., see Cakici, N.

Chen, A. H., Cornett, M. M., and Nabar, P. G., An Empirical Examination of Interest-Rate Futures Prices, 781

Chen, R.-R., and Scott, L., Pricing Interest Rate Futures Options with Futures-Style Margining, 15

Chiang, R., and Okunev, J., An Alternative Formulation on the Pricing of Foreign Currency Options, 903

Cooper, R., Risk Premia in the Futures and Forward Markets, 357

Corcoran, A. M., and Lawton, J. C., Regulatory Oversight and Automated Trading Design: Elements of Consideration, 213

Cornett, M. M., see Chen, A. H.

Cotner, J. S., and Nayar, N., Seasonal Effects in S&P 100 Index Option Returns, 453

Crowder, W. J., and Hamed, A., A Cointegration Test for Oil Futures Market Efficiency, 933

Daigler, R. T., Futures Bibliography, 433, 703, 943

Diz, F., and Finucane, T. J., Do the Options Markets Really Overreact?, 299

Domowitz, I., Equally Open and Competitive: Regulatory Approval of Automated Trade Execution in the Futures Markets, 93

Eaker, M., Grant, D., and Woodard, N., A Multinational Examination of International Equity and Bond Investment with Currency Hedging, 313

Fackler, P. L., Delivery and Manipulation in Futures Markets, 693

Feldman, D., European Options on Bond Futures: A Closed Form Solution, 325

Fenn, G. W., and Kupiec, P., Prudential Margin Policy in a Futures-Style Settlement System, 389

Finucane, T. J., see Diz, F.

Flesaker, B., Arbitrage Free Pricing of Interest Rate Futures and Forward Contracts, 77

Fortenbery, T. R., and Sumner, D. A., The Effects of USDA Reports in Futures and Options Markets, 157

Fortenbery, T. R., and Zapata, H. O., An Examination of Cointegration Relations between Futures and Local Grain Markets, 921

Fung, H.-G., and Leung, W. K., The Pricing Relationship of Eurodollar Futures and Eurodollar Deposit Rates, 115

Fung, H.-G., and Lo, W.-C., Memory in Interest Rate Futures, 865

Garcia, P., see Adam, B. D.

Ghosh, A., Cointegration and Error Correction Models: Intertemporal Causality between Index and Futures Prices, 193

Ghosh, A., Hedging with Stock Index Futures: Estimation and Forecasting with Error Correction Model, 743

Grant, D., see Eaker, M.

Grudnitski, G., and Osburn, L., Forecasting S&P and Gold Futures Prices: An Application of Neural Networks, 631

Hall, J. A., see Venkateswaran, M.

Hamed, A., see Crowder, W. J.

Hauser, R. J., and Neff, D., Export/Import Risks at Alternative Stages of U.S. Grain Export Trade, 579

Hauser, R. J., see Adam, B. D.

Hein, S. E., see MacDonald, S. S.

Hemler, M. L., see Chance, D. M.

Irwin, S. H., Krukemyer, T. R., and Zulauf, C. R., Investment Performance of Public Commodity Pools: 1979–1990, 799

Jabbour, G. M., and Sachlis, J. M., Hedging Risk on Futures Contracts under Stochastic Interest Rates, 55

Kahl, K. H., see de Sousa Silva, E. M.

Khoury, N., and Yourougou, P., Determinants of Agricultural Futures Price Volatilities: Evidence from Winnipeg Commodity Exchange, 345

Kolb, R. W., and Okunev, J., Utility Maximizing Hedge Ratios in the Extended Mean Gini Framework, 597

Krehbiel, T., and Adkins, L. C., Cointegration Tests of the Unbiased Expectations Hypothesis in Metals Markets, 753

Krukemyer, T. R., see Irwin, S. H.

Kupiec, P., see Fenn, G. W.

Kupiec, P. H., Futures Margins and Stock Price Volatility: Is There Any Link?, 677

Kuserk, G. J., and Locke, P. R., Scalper Behavior in Futures Markets: An Empirical Examination, 409

Lashgari, M., see Wahab, M.

Lawton, J. C., see Corcoran, A. M.

Lee, J. H., and Nayar, N., A Transactions Data Analysis of Arbitrage between Index Options and Index Futures, 889

Lee, S. B., and Oh, S. H., Managing Non-Parallel Shift Risk of Yield Curve with Interest Rate Futures, 515

Leistikow, D., Impacts of Shifts in Uncertainty on Spot and Futures Price Change Serial Correlation and Standardized Covariation Measures, 873

Leung, W. K., see Fung, H.-G.

Leuthold, R. M., see Rich, D. R.

Lien, D., and Luo, X., Estimating the Extended Mean-Gini Coefficient for Futures Hedging, 665

Lien, D., and Luo, X., Estimating Multiperiod Hedge Ratios in Cointegrated Markets, 909

Lien, D., and Luo, X., A Theoretical Comparison of Composite Index Futures Contracts, 821

Liu, T., see Santoni, G. J.

Lo, W.-C., see Fung, H.-G.

Locke, P. R., see Kuserk, G. J.

Luo, X., see Lien, D.

MacDonald, S. S., and Hein, S. E., An Empirical Evaluation of Treasury-Bill Futures Market Efficiency: Evidence from Forecast Efficiency Tests, 199

McCarthy, J., and Najand, M., State Space Modeling of Price and Volume Dependence: Evidence from Currency Futures, 335

Nabar, P. G., see Chen, A. H.

Najand, M., see McCarthy, J.

Nayar, N., see Cotner, J. S.

Nayar, N., see Lee, J. H.

Neff, D., see Hauser, R. J.

Oh, S. H., see Lee, S. B.

Okunev, J., see Chiang, R.

Okunev, J., see Kolb, R. W.

Osburn, L., see Grudnitski, G.

Poitras, G., Hedging and Crop Insurance, 373

Poitras, G., see Rechner, D.

Puttonen, V., Boundary Conditions for Index Options: Evidence from the Finnish Market, 545

Puttonen, V., Short Sales Restrictions and the Temporal Relationship between Stock Index Cash and Derivatives Markets, 645

Rechner, D., and Poitras, G., Putting on the Crush: Day Trading the Soybean Complex Spread, 61

Rich, D. R., and Leuthold, R. M., Feeder Cattle Cash Settlement: Hedging Risk Reduction or Illusion?, 497

Ritchken, P., and Sankarasubramanian, L., Averaging and Deferred Payment Yield Agreements, 23

Sachlis, J. M., see Jabbour, G. M.

Sankarasubramanian, L., see Ritchken, P.

Santoni, G. J., and Liu, T., Circuit Breakers and Stock Market Volatility, 261

Schlesinger, H., see Briys, E.

Scott, L., see Chen, R.-R.

Shafer, C. E., Hedge Ratios and Basis Behavior: An Intuitive Insight?, 837

Shanker, L., Optimal Hedging under Indivisible Choices, 237

de Sousa Silva, E. M., and Kahl, K. H., Reliability of Soybean and Corn Option-Based Probability Assessments, 765

Sumner, D. A., see Fortenbery, T. R.

Sutrick, K. H., Reducing the Bias in Empirical Studies Due to Limit Moves, 527

Tian, Y., A Modified Lattice Approach to Option Pricing, 563

Venkateswaran, M., Brorsen, B. W., and Hall, J. A., The Distribution of Standardized Futures Price Changes, 279

Viswanath, P. V., Efficient Use of Information, Convergence Adjustments, and Regression Estimates of Hedge Ratios, 43

Wahab, M., and Lashgari, M., Price Dynamics and Error Correction in Stock Index and Stock Index Futures Markets: A Cointegration Approach, 711

Witherspoon, J. T., How Price Discovery by Futures Impacts the Cash Market, 469

Wolf, A., see Cakici, N.

Woodard, N., see Eaker, M.

Yang, S.-R., and Brorsen, B. W., Nonlinear Dynamics of Daily Futures Prices: Conditional Heteroskedasticity or Chaos?, 175

Yourougou, P., see Khoury, N.

Zapata, H. O., see Fortenbery, T. R.

Zulauf, C. R., see Irwin, S. H.